

EXHIBIT 26

From: Kristin Hendrix <KHendrix@HighlandCapital.com>
To: Jim Dondero <JDondero@HighlandCapital.com>
Cc: Frank Waterhouse <FWaterhouse@HighlandCapital.com>
Subject: 7/31/2020 HCMLP Requests
Date: Sat, 29 Aug 2020 14:47:29 -0500
Importance: Normal
Attachments: HCMLP_07_31_2020_SOI.pdf; HCMLP_Notes_Receivable_07_31_2020.pdf; HCMLP_Equity.pdf
Inline-Images: image001.jpg

Hi Jim,

Please see attached data you had requested for HCMLP.

- 7/31/2020 SOI
- 7/31/2020 affiliate notes
- Oct 2019 – July 2020 equity balances

Please let us know if you have any questions or need anything else.

Thanks,

Kristin

Kristin Hendrix, CPA | Assistant Controller



300 Crescent Court | Suite 700 | Dallas, Texas 75201

O: 972.628.4127 | F: 972.628.4147

khendrix@highlandcapital.com | www.highlandcapital.com

Highland Capital Management, LP
Schedule of Investments, net

A 10x10 grid of 100 black bars of varying lengths and positions. The bars are arranged in a staggered, non-overlapping pattern. Some bars are positioned near the top edge, while others are near the bottom edge. The lengths of the bars vary significantly, with some being very short and others extending almost to the top or bottom of the grid. The bars are black and have a consistent thickness.

HCMLP Equity
10/31/19 - 7/31/20
(all values in millions)



HCMLP Notes Receivable**As of 7/31/2020**

| | | |
|---|----------------------|--------------------------------|
| NexPoint Advisors | \$ 23,846,944 | 30 yr Amort (issued 2017) |
| Dugaboy | 17,788,532 | 30 yr Amort (issued 2017) |
| Highland Capital Management Services | 6,677,529 | 30 yr Amort (issued 2017) |
| HCRE | 5,938,670 | 30 yr Amort (issued 2017) |
| Trussway | 1,004,993 | Due upon maturity - 11/1/2021 |
| SSP Holdings, LLC | 2,037,898 | Due upon maturity - 11/22/2022 |
| Siepe | 2,334,606 | Equity conversion option |
| Highland Capital Management Fund Advisors | 10,530,971 | Demand |
| James Dondero | 8,911,977 | Demand |
| Multi-Strategy Credit Fund | 1,269,000 | Demand |
| HCRE | 4,859,929 | Demand |
| Highland Select Equity Fund | 3,000,000 | Demand |
| Highland Capital Management Korea | 3,760,000 | Due upon maturity - 4/21/2037 |
| Highland Capital Management Services | 934,331 | Demand |
| Total Notes Receivable | \$ 92,895,380 | |

Demand**29,506,208**